

FEDERAL RESERVE statistical release



H.4.1

Factors Affecting Reserve Balances of Depository Institutions and Condition Statement of Federal Reserve Banks

August 25, 2016

1. Factors Affecting Reserve Balances of Depository Institutions

Millions of dollars

Reserve Bank credit, related items, and reserve balances of depository institutions at Federal Reserve Banks	Averages of daily figures			Wednesday Aug 24, 2016
	Week ended Aug 24, 2016	Change from week ended		
		Aug 17, 2016	Aug 26, 2015	
Reserve Bank credit	4,437,549	- 698	- 9,187	4,433,463
Securities held outright ¹	4,249,044	+ 7,002	+ 6,347	4,245,050
U.S. Treasury securities	2,463,504	+ 434	+ 1,662	2,463,538
Bills ²	0	0	0	0
Notes and bonds, nominal ²	2,342,604	+ 342	- 4,037	2,342,604
Notes and bonds, inflation-indexed ²	103,596	0	+ 5,062	103,596
Inflation compensation ³	17,304	+ 91	+ 636	17,338
Federal agency debt securities ²	22,492	0	- 12,601	22,492
Mortgage-backed securities ⁴	1,763,047	+ 6,568	+ 17,286	1,759,020
Unamortized premiums on securities held outright ⁵	179,413	+ 91	- 16,312	179,107
Unamortized discounts on securities held outright ⁵	-15,656	+ 27	+ 1,627	-15,643
Repurchase agreements ⁶	0	0	0	0
Loans	212	+ 4	- 40	228
Primary credit	6	+ 3	- 5	15
Secondary credit	0	0	0	0
Seasonal credit	206	+ 1	- 35	213
Other credit extensions	0	0	0	0
Net portfolio holdings of Maiden Lane LLC ⁷	1,707	0	+ 6	1,707
Float	-271	+ 127	- 327	-400
Central bank liquidity swaps ⁸	22	- 83	- 112	22
Other Federal Reserve assets ⁹	23,079	- 7,865	- 375	23,393
Foreign currency denominated assets ¹⁰	21,681	+ 177	+ 1,535	21,595
Gold stock	11,041	0	0	11,041
Special drawing rights certificate account	5,200	0	0	5,200
Treasury currency outstanding ¹¹	48,039	+ 14	+ 841	48,039
Total factors supplying reserve funds	4,523,510	- 507	- 6,811	4,519,338

Note: Components may not sum to totals because of rounding. Footnotes appear at the end of the table.

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1. Factors Affecting Reserve Balances of Depository Institutions (continued)

Millions of dollars

Reserve Bank credit, related items, and reserve balances of depository institutions at Federal Reserve Banks	Averages of daily figures			Wednesday Aug 24, 2016
	Week ended Aug 24, 2016	Change from week ended		
		Aug 17, 2016	Aug 26, 2015	
Currency in circulation ¹¹	1,463,762	- 439	+ 87,813	1,465,068
Reverse repurchase agreements ¹²	348,963	+ 45,619	+ 99,659	335,860
Foreign official and international accounts	244,303	- 946	+ 78,716	240,510
Others	104,660	+ 46,565	+ 20,943	95,350
Treasury cash holdings	119	+ 6	- 41	109
Deposits with F.R. Banks, other than reserve balances	304,693	- 74,645	+ 148,367	330,735
Term deposits held by depository institutions	0	- 58,594	0	0
U.S. Treasury, General Account	254,376	- 6,434	+ 125,795	244,881
Foreign official	5,175	- 13	- 75	5,164
Other ¹³	45,141	- 9,604	+ 22,645	80,691
Other liabilities and capital ¹⁴	47,835	- 643	- 18,491	46,348
Total factors, other than reserve balances, absorbing reserve funds	2,165,372	- 30,101	+ 317,307	2,178,120
Reserve balances with Federal Reserve Banks	2,358,138	+ 29,594	- 324,118	2,341,218

Note: Components may not sum to totals because of rounding.

- Includes securities lent to dealers under the overnight securities lending facility; refer to table 1A.
- Face value of the securities.
- Compensation that adjusts for the effect of inflation on the original face value of inflation-indexed securities.
- Guaranteed by Fannie Mae, Freddie Mac, and Ginnie Mae. The current face value shown is the remaining principal balance of the securities.
- Reflects the premium or discount, which is the difference between the purchase price and the face value of the securities that has not been amortized. For U.S. Treasury and Federal agency debt securities, amortization is on a straight-line basis. For mortgage-backed securities, amortization is on an effective-interest basis.
- Cash value of agreements.
- Refer to table 4 and the note on consolidation accompanying table 6.
- Dollar value of foreign currency held under these agreements valued at the exchange rate to be used when the foreign currency is returned to the foreign central bank. This exchange rate equals the market exchange rate used when the foreign currency was acquired from the foreign central bank.
- Includes accrued interest, which represents the daily accumulation of interest earned, and other accounts receivable. Also, includes Reserve Bank premises and equipment net of allowances for depreciation.
- Revalued daily at current foreign currency exchange rates.
- Estimated.
- Cash value of agreements, which are collateralized by U.S. Treasury securities, federal agency debt securities, and mortgage-backed securities.
- Includes deposits held at the Reserve Banks by international and multilateral organizations, government-sponsored enterprises, and designated financial market utilities. Also includes certain deposit accounts other than the U.S. Treasury, General Account, for services provided by the Reserve Banks as fiscal agents of the United States.
- Includes the liability for earnings remittances due to the U.S. Treasury.

Sources: Federal Reserve Banks and the U.S. Department of the Treasury.

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1A. Memorandum Items

Millions of dollars

Memorandum item	Averages of daily figures			Wednesday Aug 24, 2016
	Week ended Aug 24, 2016	Change from week ended		
		Aug 17, 2016	Aug 26, 2015	
Securities held in custody for foreign official and international accounts	3,206,695	+ 3,322	- 135,072	3,198,471
Marketable U.S. Treasury securities ¹	2,882,303	+ 4,926	- 129,622	2,874,628
Federal agency debt and mortgage-backed securities ²	264,875	- 1,930	- 20,784	264,129
Other securities ³	59,518	+ 327	+ 15,335	59,714
Securities lent to dealers	23,106	+ 1,589	+ 11,889	23,582
Overnight facility ⁴	23,106	+ 1,589	+ 11,889	23,582
U.S. Treasury securities	23,095	+ 1,588	+ 11,928	23,570
Federal agency debt securities	11	+ 1	- 39	12

Note: Components may not sum to totals because of rounding.

1. Includes securities and U.S. Treasury STRIPS at face value, and inflation compensation on TIPS. Does not include securities pledged as collateral to foreign official and international account holders against reverse repurchase agreements with the Federal Reserve presented in tables 1, 5, and 6.
2. Face value of federal agency securities and current face value of mortgage-backed securities, which is the remaining principal balance of the securities.
3. Includes non-marketable U.S. Treasury securities, supranationals, corporate bonds, asset-backed securities, and commercial paper at face value.
4. Face value. Fully collateralized by U.S. Treasury securities.

2. Maturity Distribution of Securities, Loans, and Selected Other Assets and Liabilities, August 24, 2016

Millions of dollars

Remaining Maturity	Within 15 days	16 days to 90 days	91 days to 1 year	Over 1 year to 5 years	Over 5 year to 10 years	Over 10 years	All
Loans	192	36	0	0	0	...	228
<i>U.S. Treasury securities¹</i>							
Holdings	6,976	26,929	158,082	1,207,343	429,168	635,040	2,463,538
Weekly changes	0	0	+ 4	+ 14	+ 16	+ 57	+ 91
<i>Federal agency debt securities²</i>							
Holdings	0	3,999	11,736	4,410	0	2,347	22,492
Weekly changes	0	0	+ 1,340	- 1,340	0	0	0
<i>Mortgage-backed securities³</i>							
Holdings	0	0	0	1,222	10,995	1,746,803	1,759,020
Weekly changes	0	0	0	+ 5	+ 23	+ 5,638	+ 5,666
Repurchase agreements ⁴	0	0	...	...	...	...	0
Central bank liquidity swaps ⁵	22	0	0	0	0	0	22
Reverse repurchase agreements ⁴	335,860	0	...	...	...	...	335,860
Term deposits	0	0	0	...	...	...	0

Note: Components may not sum to totals because of rounding.

...Not applicable.

1. Face value. For inflation-indexed securities, includes the original face value and compensation that adjusts for the effect of inflation on the original face value of such securities.
2. Face value.
3. Guaranteed by Fannie Mae, Freddie Mac, and Ginnie Mae. The current face value shown is the remaining principal balance of the securities.
4. Cash value of agreements.
5. Dollar value of foreign currency held under these agreements valued at the exchange rate to be used when the foreign currency is returned to the foreign central bank. This exchange rate equals the market exchange rate used when the foreign currency was acquired from the foreign central bank.

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3. Supplemental Information on Mortgage-Backed Securities

Millions of dollars

Account name	Wednesday Aug 24, 2016
Mortgage-backed securities held outright ¹	1,759,020
Commitments to buy mortgage-backed securities ²	29,097
Commitments to sell mortgage-backed securities ²	0
Cash and cash equivalents ³	29

1. Guaranteed by Fannie Mae, Freddie Mac, and Ginnie Mae. The current face value shown is the remaining principal balance of the securities.

2. Current face value. Generally settle within 180 days and include commitments associated with outright transactions, dollar rolls, and coupon swaps.

3. This amount is included in other Federal Reserve assets in table 1 and in other assets in table 5 and table 6.

4. Information on Principal Accounts of Maiden Lane LLC

Millions of dollars

Account name	Wednesday Aug 24, 2016
Net portfolio holdings of Maiden Lane LLC ¹	1,707
Outstanding principal amount of loan extended by the Federal Reserve Bank of New York ²	0
Accrued interest payable to the Federal Reserve Bank of New York ²	0
Outstanding principal amount and accrued interest on loan payable to JPMorgan Chase & Co. ³	0

1. Fair value. Fair value reflects an estimate of the price that would be received upon selling an asset if the transaction were to be conducted in an orderly market on the measurement date. Revalued quarterly. This table reflects valuations as of June 30, 2016. Any assets purchased after this valuation date are initially recorded at cost until their estimated fair value as of the purchase date becomes available.

2. Book value. This amount was eliminated when preparing the Federal Reserve Bank of New York's statement of condition consistent with consolidation under generally accepted accounting principles. Refer to the note on consolidation accompanying table 6.

3. Book value. The fair value of these obligations is included in other liabilities and capital in table 1 and in other liabilities and accrued dividends in table 5 and table 6.

Note: On June 26, 2008, the Federal Reserve Bank of New York (FRBNY) extended credit to Maiden Lane LLC under the authority of section 13(3) of the Federal Reserve Act. This limited liability company was formed to acquire certain assets of Bear Stearns and to manage those assets through time to maximize repayment of the credit extended and to minimize disruption to financial markets. The remaining outstanding balances of the senior loan from FRBNY to Maiden Lane LLC, and the subordinated loan from JPMorgan Chase & Co. to Maiden Lane LLC were repaid in full, with interest.

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5. Consolidated Statement of Condition of All Federal Reserve Banks

Millions of dollars

Assets, liabilities, and capital	Eliminations from consolidation	Wednesday Aug 24, 2016	Change since	
			Wednesday Aug 17, 2016	Wednesday Aug 26, 2015
Assets				
Gold certificate account		11,037	0	0
Special drawing rights certificate account		5,200	0	0
Coin		1,935	+ 5	+ 25
Securities, unamortized premiums and discounts, repurchase agreements, and loans		4,408,741	+ 5,784	- 3,139
Securities held outright ¹		4,245,050	+ 5,757	+ 11,469
U.S. Treasury securities		2,463,538	+ 91	+ 1,662
Bills ²		0	0	0
Notes and bonds, nominal ²		2,342,604	0	- 4,037
Notes and bonds, inflation-indexed ²		103,596	0	+ 5,062
Inflation compensation ³		17,338	+ 91	+ 637
Federal agency debt securities ²		22,492	0	- 12,601
Mortgage-backed securities ⁴		1,759,020	+ 5,666	+ 22,408
Unamortized premiums on securities held outright ⁵		179,107	- 23	- 16,206
Unamortized discounts on securities held outright ⁵		-15,643	+ 34	+ 1,624
Repurchase agreements ⁶		0	0	0
Loans		228	+ 16	- 25
Net portfolio holdings of Maiden Lane LLC ⁷		1,707	0	+ 8
Items in process of collection	(0)	206	- 15	- 84
Bank premises		2,213	+ 2	- 24
Central bank liquidity swaps ⁸		22	- 83	- 112
Foreign currency denominated assets ⁹		21,595	- 32	+ 1,309
Other assets ¹⁰		21,184	+ 1,703	+ 752
Total assets	(0)	4,473,840	+ 7,364	- 1,265

Note: Components may not sum to totals because of rounding. Footnotes appear at the end of the table.

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5. Consolidated Statement of Condition of All Federal Reserve Banks (continued)

Millions of dollars

Assets, liabilities, and capital	Eliminations from consolidation	Wednesday Aug 24, 2016	Change since	
			Wednesday Aug 17, 2016	Wednesday Aug 26, 2015
Liabilities				
Federal Reserve notes, net of F.R. Bank holdings		1,419,069	+ 470	+ 85,862
Reverse repurchase agreements ¹¹		335,860	+ 12,167	+ 103,984
Deposits	(0)	2,671,957	- 4,684	- 172,448
Term deposits held by depository institutions		0	- 58,594	0
Other deposits held by depository institutions		2,341,222	+ 5,349	- 363,941
U.S. Treasury, General Account		244,881	+ 3,455	+ 125,734
Foreign official		5,164	- 101	- 80
Other ¹²	(0)	80,691	+ 45,208	+ 65,839
Deferred availability cash items	(0)	606	+ 84	+ 209
Other liabilities and accrued dividends ¹³		6,203	- 679	- 722
Total liabilities	(0)	4,433,696	+ 7,359	+ 16,885
Capital accounts				
Capital paid in		30,144	+ 5	+ 997
Surplus		10,000	0	- 19,147
Other capital accounts		0	0	0
Total capital		40,144	+ 5	- 18,150

Note: Components may not sum to totals because of rounding.

1. Includes securities lent to dealers under the overnight securities lending facility; refer to table 1A.
2. Face value of the securities.
3. Compensation that adjusts for the effect of inflation on the original face value of inflation-indexed securities.
4. Guaranteed by Fannie Mae, Freddie Mac, and Ginnie Mae. The current face value shown is the remaining principal balance of the securities.
5. Reflects the premium or discount, which is the difference between the purchase price and the face value of the securities that has not been amortized. For U.S. Treasury and Federal agency debt securities, amortization is on a straight-line basis. For mortgage-backed securities, amortization is on an effective-interest basis.
6. Cash value of agreements, which are collateralized by U.S. Treasury and federal agency securities.
7. Refer to table 4 and the note on consolidation accompanying table 6.
8. Dollar value of foreign currency held under these agreements valued at the exchange rate to be used when the foreign currency is returned to the foreign central bank. This exchange rate equals the market exchange rate used when the foreign currency was acquired from the foreign central bank.
9. Revalued daily at current foreign currency exchange rates.
10. Includes accrued interest, which represents the daily accumulation of interest earned, and other accounts receivable.
11. Cash value of agreements, which are collateralized by U.S. Treasury securities, federal agency debt securities, and mortgage-backed securities.
12. Includes deposits held at the Reserve Banks by international and multilateral organizations, government-sponsored enterprises, and designated financial market utilities. Also includes certain deposit accounts other than the U.S. Treasury, General Account, for services provided by the Reserve Banks as fiscal agents of the United States.
13. Includes the liability for earnings remittances due to the U.S. Treasury.

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6. Statement of Condition of Each Federal Reserve Bank, August 24, 2016

Millions of dollars

Assets, liabilities, and capital	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minneapolis	Kansas City	Dallas	San Francisco
Assets													
Gold certificate account	11,037	355	3,588	359	586	760	1,541	753	360	193	296	875	1,371
Special drawing rights certificate acct.	5,200	196	1,818	210	237	412	654	424	150	90	153	282	574
Coin	1,935	44	77	155	139	301	190	281	31	56	136	197	328
Securities, unamortized premiums and discounts, repurchase agreements, and loans	4,408,741	108,296	2,508,740	119,701	132,028	269,422	246,746	175,685	55,702	32,597	61,378	156,928	541,521
Securities held outright ¹	4,245,050	104,281	2,415,718	115,262	127,132	259,431	237,592	169,144	53,576	31,297	59,080	151,101	521,436
U.S. Treasury securities	2,463,538	60,517	1,401,918	66,890	73,779	150,556	137,882	98,159	31,092	18,163	34,286	87,689	302,606
Bills ²	0	0	0	0	0	0	0	0	0	0	0	0	0
Notes and bonds ³	2,463,538	60,517	1,401,918	66,890	73,779	150,556	137,882	98,159	31,092	18,163	34,286	87,689	302,606
Federal agency debt securities ²	22,492	553	12,799	611	674	1,375	1,259	896	284	166	313	801	2,763
Mortgage-backed securities ⁴	1,759,020	43,211	1,001,000	47,761	52,680	107,500	98,451	70,088	22,200	12,968	24,481	62,612	216,067
Unamortized premiums on securities held outright ⁵	179,107	4,400	101,924	4,863	5,364	10,946	10,024	7,136	2,260	1,320	2,493	6,375	22,000
Unamortized discounts on securities held outright ⁵	-15,643	-384	-8,902	-425	-468	-956	-876	-623	-197	-115	-218	-557	-1,922
Repurchase agreements ⁶	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans	228	0	0	0	0	1	5	28	63	95	23	8	6
Net portfolio holdings of Maiden Lane LLC ⁷	1,707	0	1,707	0	0	0	0	0	0	0	0	0	0
Items in process of collection	206	0	0	0	0	0	206	0	0	0	0	0	0
Bank premises	2,213	119	430	73	105	206	208	202	115	90	240	225	197
Central bank liquidity swaps ⁸	22	1	7	1	2	5	1	1	0	0	0	0	3
Foreign currency denominated assets ⁹	21,595	954	7,127	1,188	1,645	4,816	1,199	579	222	92	216	274	3,285
Other assets ¹⁰	21,184	562	11,529	580	639	1,472	1,195	855	363	183	353	849	2,605
Interdistrict settlement account	0 -	26,087 +	35,160 -	17,059 -	5,175 -	20,525 +	2,697 -	1,173 -	213 +	118 -	1,212 +	9,479 +	23,990
Total assets	4,473,840	84,440	2,570,183	105,208	130,206	256,869	254,638	177,604	56,730	33,420	61,559	169,109	573,874

Note: Components may not sum to totals because of rounding. Footnotes appear at the end of the table.

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6. Statement of Condition of Each Federal Reserve Bank, August 24, 2016 (continued)

Millions of dollars

Assets, liabilities, and capital	Total	Boston	New York	Philadelphia	Cleveland	Richmond	Atlanta	Chicago	St. Louis	Minneapolis	Kansas City	Dallas	San Francisco
<i>Liabilities</i>													
Federal Reserve notes outstanding	1,611,232	50,182	526,890	50,109	81,574	113,744	221,829	105,290	50,054	27,724	41,203	133,593	209,039
Less: Notes held by F.R. Banks	192,162	6,189	58,369	6,386	9,631	14,300	29,389	12,187	5,521	3,062	5,361	15,662	26,104
Federal Reserve notes, net	1,419,069	43,993	468,521	43,723	71,943	99,444	192,440	93,102	44,533	24,662	35,842	117,931	182,935
Reverse repurchase agreements ¹¹	335,860	8,250	191,127	9,119	10,058	20,526	18,798	13,382	4,239	2,476	4,674	11,955	41,255
Deposits	2,671,957	30,254	1,894,453	49,962	44,914	127,501	40,518	69,311	7,370	5,591	20,503	38,445	343,134
Term deposits held by depository institutions	0	0	0	0	0	0	0	0	0	0	0	0	0
Other deposits held by depository institutions	2,341,222	30,251	1,571,389	49,960	44,911	127,228	40,509	61,951	7,361	5,591	20,502	38,443	343,125
U.S. Treasury, General Account	244,881	0	244,881	0	0	0	0	0	0	0	0	0	0
Foreign official	5,164	2	5,137	2	3	9	2	1	0	0	0	1	6
Other ¹²	80,691	2	73,047	0	0	264	7	7,359	8	0	1	1	3
Deferred availability cash items	606	0	0	0	0	0	235	0	0	371	0	0	0
Earnings remittances due to the U.S. Treasury ¹³	1,736	42	991	47	51	95	106	65	24	13	26	68	207
Other liabilities and accrued dividends	4,468	152	1,936	185	190	492	322	250	133	136	120	203	348
Total liabilities	4,433,696	82,692	2,557,027	103,037	127,157	248,058	252,419	176,111	56,298	33,249	61,166	168,601	567,879
<i>Capital</i>													
Capital paid in	30,144	1,306	9,857	1,620	2,287	6,580	1,663	1,225	329	128	293	381	4,474
Surplus	10,000	442	3,299	550	762	2,230	555	268	103	43	100	127	1,521
Other capital	0	0	0	0	0	0	0	0	0	0	0	0	0
Total liabilities and capital	4,473,840	84,440	2,570,183	105,208	130,206	256,869	254,638	177,604	56,730	33,420	61,559	169,109	573,874

Note: Components may not sum to totals because of rounding. Footnotes appear at the end of the table.

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6. Statement of Condition of Each Federal Reserve Bank, August 24, 2016 (continued)

1. Includes securities lent to dealers under the overnight securities lending facility; refer to table 1A.
2. Face value of the securities.
3. Includes the original face value of inflation-indexed securities and compensation that adjusts for the effect of inflation on the original face value of such securities.
4. Guaranteed by Fannie Mae, Freddie Mac, and Ginnie Mae. The current face value shown is the remaining principal balance of the securities.
5. Reflects the premium or discount, which is the difference between the purchase price and the face value of the securities that has not been amortized. For U.S. Treasury and Federal agency debt securities, amortization is on a straight-line basis. For mortgage-backed securities, amortization is on an effective-interest basis.
6. Cash value of agreements, which are collateralized by U.S. Treasury and federal agency securities.
7. Refer to table 4 and the note on consolidation below.
8. Dollar value of foreign currency held under these agreements valued at the exchange rate to be used when the foreign currency is returned to the foreign central bank. This exchange rate equals the market exchange rate used when the foreign currency was acquired from the foreign central bank.
9. Revalued daily at current foreign currency exchange rates.
10. Includes accrued interest, which represents the daily accumulation of interest earned, and other accounts receivable.
11. Cash value of agreements, which are collateralized by U.S. Treasury securities, federal agency debt securities, and mortgage-backed securities.
12. Includes deposits held at the Reserve Banks by international and multilateral organizations, government-sponsored enterprises, and designated financial market utilities. Also includes certain deposit accounts other than the U.S. Treasury, General Account, for services provided by the Reserve Banks as fiscal agents of the United States.
13. Represents the estimated weekly remittances due to U.S. Treasury. The amounts on this line represent the residual net earnings that the Federal Reserve Banks remit to the U.S. Treasury after providing for the costs of operations, payment of dividends, and the amount necessary to maintain a \$10 billion surplus.

Note on consolidation:

On June 26, 2008, the Federal Reserve Bank of New York (FRBNY) extended a loan to Maiden Lane LLC (ML) under the authority of section 13(3) of the Federal Reserve Act. ML was formed to acquire certain assets of Bear Stearns. On June 14, 2012, the remaining outstanding balance of the senior loan from FRBNY to ML was repaid in full, with interest. On November 15, 2012, the remaining outstanding balance of the subordinated loan from JPMorgan Chase & Co. to ML was repaid in full, with interest. FRBNY was the primary beneficiary of ML because it received any residual returns and could have absorbed any residual losses should they have occurred. Consistent with generally accepted accounting principles, the assets and liabilities of ML were consolidated with the assets and liabilities of FRBNY in the preparation of the statements of condition shown on this release. As a consequence of the consolidation, the extension of credit from FRBNY to ML was eliminated, the net assets of ML appeared as assets on the previous page (and in table 1 and table 5), and the liabilities of ML to entities other than FRBNY, including those with recourse only to the ML portfolio holdings, were included in other liabilities in this table (and table 1 and table 5).

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7. Collateral Held against Federal Reserve Notes: Federal Reserve Agents' Accounts

Millions of dollars

Federal Reserve notes and collateral	Wednesday Aug 24, 2016
Federal Reserve notes outstanding	1,611,232
Less: Notes held by F.R. Banks not subject to collateralization	192,162
Federal Reserve notes to be collateralized	1,419,069
Collateral held against Federal Reserve notes	1,419,069
Gold certificate account	11,037
Special drawing rights certificate account	5,200
U.S. Treasury, agency debt, and mortgage-backed securities pledged ^{1,2}	1,402,832
Other assets pledged	0
<i>Memo:</i>	
Total U.S. Treasury, agency debt, and mortgage-backed securities ^{1,2}	4,245,050
Less: Face value of securities under reverse repurchase agreements	310,244
U.S. Treasury, agency debt, and mortgage-backed securities eligible to be pledged	3,934,805

Note: Components may not sum to totals because of rounding.

1. Includes face value of U.S. Treasury, agency debt, and mortgage-backed securities held outright, compensation to adjust for the effect of inflation on the original face value of inflation-indexed securities, and cash value of repurchase agreements.
2. Includes securities lent to dealers under the overnight securities lending facility; refer to table 1A.